

Analytical procedure to determine the self-referred lacunarity function for simple shapes. Supplementary material.

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Abstract

The analytical calculation of the self-referred lacunarity is used as a validation standard of the computational algorithm. In this supplementary material to our article (see cond-mat/0407079) we present a detailed calculation for two simple shapes, namely a square box and a cross.

1 Introduction: self-referred lacunarity

The lacunarity of an object is defined as

$$\Lambda(r) = \frac{Z^{(2)}}{[Z^{(1)}]^2} = \frac{\sigma^2(r)}{[\mu(r)]^2} + 1,$$

where $Z^{(1)}$ and $Z^{(2)}$ are the first and second moments of a mass distribution and $\sigma^2(r)$ and $\mu(r)$ are its variance and mean. We can calculate $\mu(r)$ and $\sigma^2(r)$ by defining a function $A(x, y, r)$ that gives the area of the object inside a window of radius r , whose center is in the point (x, y) , in the following way

$$\mu(r) = \frac{\int_x \int_y A(x, y, r) dx dy}{\int_x \int_y dx dy}, \quad (1)$$

$$\sigma^2(r) = \frac{\int_x \int_y [\mu(r) - A(x, y, r)]^2 dx dy}{\int_x \int_y dx dy}. \quad (2)$$

For the self-referred approach of lacunarity the integral is calculated only for values of x and y that fall over the object, see Figure 1.

2 Analytical calculation for simple shapes

2.1 Object: a square box

We first show how to determine the self-referred lacunarity for a solid square of side L shown in Figure 1(a). In order to calculate the analytical lacunarity of a square it is necessary to determine the area function $A(x, y, r)$. This function is determined by dividing the square in regions labeled by *I*, *II* and *III* as in Figure 1(a) and 1(b). There is one region of type *I* and four of type *II* and *III*. It is also necessary to divide this calculation into two intervals: $r = [0, L/2]$ and $r = [L/2, L]$.

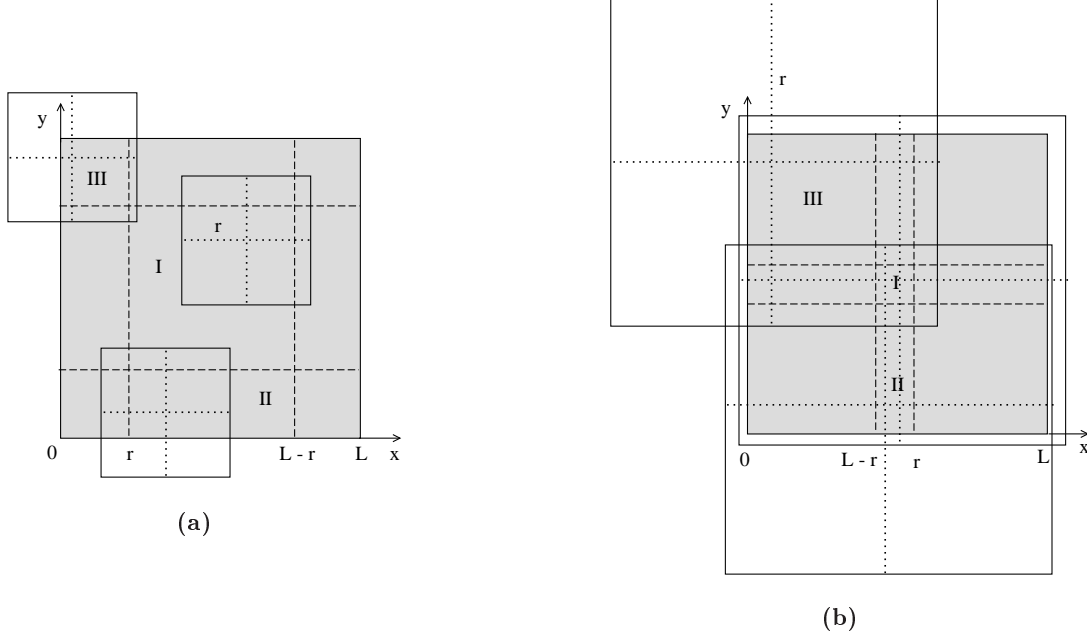


Figure 1: Square regions that correspond to the self-referred lacunarity calculation for the intervals (a) $r \in [0, L/2]$ and (b) $r \in [L/2, L]$. The sliding windows in the region *I* are completely filled in (a) and capture all the square in (b). In the regions *II* and *III* they are partially filled in (a) as well as in (b).

For the first interval, $r \in [0, L/2]$, the functions $A_i^1(x, y, r)$ and respective integration ranges for x and y are

$$\begin{aligned}
 A_I^1(x, y, r) &= 4r^2, \quad x \in [r, (L-r)], \quad y \in [r, (L-r)] \\
 A_{II}^1(x, y, r) &= 2r^2 + 2ry, \quad x \in [r, (L-r)], \quad y \in [0, r] \\
 A_{III}^1(x, y, r) &= r^2 + [r + (L-y)]x + r(L-y), \\
 &\quad x \in [0, r], \quad y \in [(L-r), r]
 \end{aligned}$$

The mean value is determined by the integration of the A_i^1 over their respective regions divided by the total area of the square, according the Equation 1

$$\begin{aligned}
 \mu_1(r) &= \frac{\int_x \int_y \sum_i A_i^1(x, y, r) dx dy}{\int_x \int_y dx dy} \\
 &= \frac{1}{L^2} \int \int A_I^1(x, y, r) + 4A_{II}^1(x, y, r) + 4A_{III}^1(x, y, r) dx dy \\
 &= \frac{r^2(r - 2L)^2}{L^2}
 \end{aligned}$$

The four regions *II* and *III* are equivalent and it is necessary only to integrate over one of region *II* and *III* and multiply the result by 4. The variance is calculated in analogous way according to Equation 2

$$\begin{aligned}
 \sigma_1^2(r) &= \frac{1}{L^2} \int \int (A_I^1(x, y, r) - \mu_1(r))^2 \\
 &\quad + 4(A_{II}^1(x, y, r) - \mu_1(r))^2 \\
 &\quad + 4(A_{III}^1(x, y, r) - \mu_1(r))^2 dx dy \\
 &= -\frac{r^5(r - 6L)(3r - 4L)(3r - 2L)}{9L^4}
 \end{aligned} \tag{3}$$

interval

$$\Lambda_1(r) = \frac{\sigma_1^2(r)}{[\mu_1(r)]^2} + 1 = \frac{4L^2(5r - 6L)^2}{9(r - 2L)^4}$$

The calculation for the second interval, $r \in [L/2, L]$, proceeds in the same way, with the A_i^2 functions and their respective integration intervals given by

$$\begin{aligned} A_I^2(x, y, r) &= L^2, \quad x \in [(L - r), r], \quad y \in [(L - r), r] \\ A_{II}^2(x, y, r) &= L(r + y), \quad x \in [(L - r), r], \quad y \in [0, (L - r)] \\ A_{III}^2(x, y, r) &= r^2 + [r + (L - y)]x + r(L - y), \\ &\quad x \in [0, (L - r)], \quad y \in [r, L] \end{aligned}$$

and the mean, variance and Lacunarity as in

$$\begin{aligned} \mu_2(r) &= \frac{r^2(r - 2L)^2}{L^2} \\ \sigma_2^2(r) &= -\frac{(3L - r)(r - L)^3(3r^4 - 14r^3L + 12r^2L^2 + 6rL^3 - L^4)}{9L^4} \\ \Lambda_2(r) &= \frac{L^2(2r^3 - 6rL^2 + L^3)^2}{9r^4(r - 2L)^4} \end{aligned}$$

The final expression for the whole interval self-referred lacunarity is

$$\Lambda(r) = \begin{cases} \frac{4L^2(5r-6L)^2}{9(r-2L)^4}, & r \in [0, L/2]; \\ \frac{L^2(2r^3-6rL^2+L^3)^2}{9r^4(r-2L)^4}, & r \in [L/2, L]. \end{cases}$$

Figure 2 shows a plot of the expression above for a square of length $L = 100$, in absolute units of length.

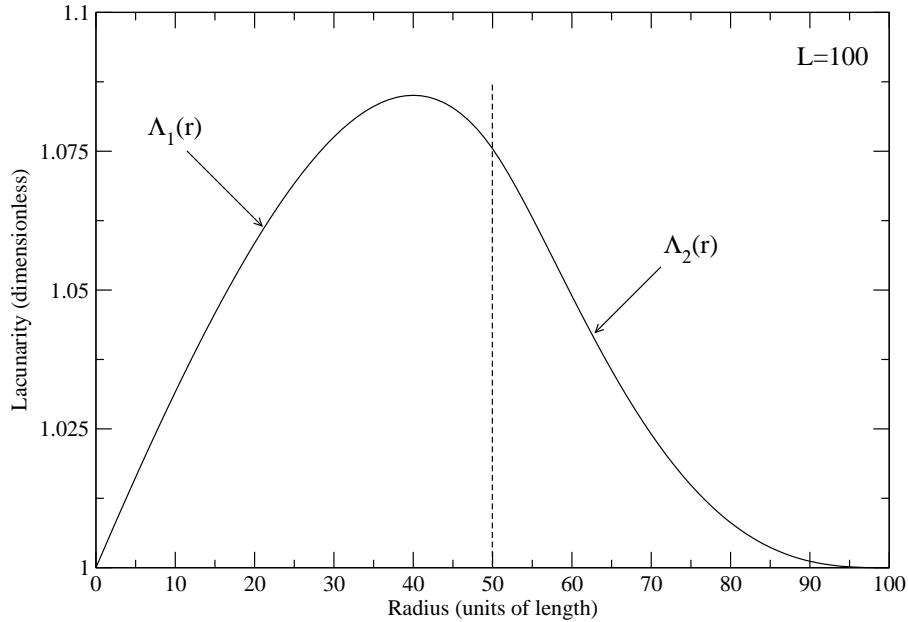


Figure 2: The analytically calculated self-referred lacunarity curve for a square with side L of 100 absolute units of length.

The analytical procedure to calculate the lacunarity of a cross, which occupies a region k , is similar to the procedure presented above for a square. Again we define a function $A(x, y, r)$. For this case, there are seven intervals and each one was divided into regions which define an associated function $A_i(x, y, r)$. Figure 3 shows the first interval considered in the self-referred lacunarity calculation of a cross with dimensions $L1$ and $L2$ and the respective regions. Figure 3 presents only non-repeated regions i , however the calculation regards all the possible regions j . In the following we show the calculation of the first interval in more detail. For the remaining intervals we provide only the functions $A_i(x, y, r)$, $\mu(r)$, $\sigma^2(r)$ and $\Lambda(r)$. Figures 4 to 9 presents the divided regions for the remaining intervals labeled from 2 to 7. The expression for lacunarity, $\Lambda(r) = (\sigma^2(r)/\mu^2(r)) + 1$ where μ and σ^2 is given by

$$\mu(r) = \frac{\int_k \sum A_j(x, y, r) dk}{\int_k dk},$$

and

$$\sigma^2(r) = \frac{\int_k [\sum A_j(x, y, r) - \mu(r)]^2 dk}{\int_k dk},$$

where $\int_k dk$ is the total k area ($A_k = 4L1L2 + L2^2$) of the cross.

2.2.1 Interval $0 \leq r \leq \frac{L2}{2}$

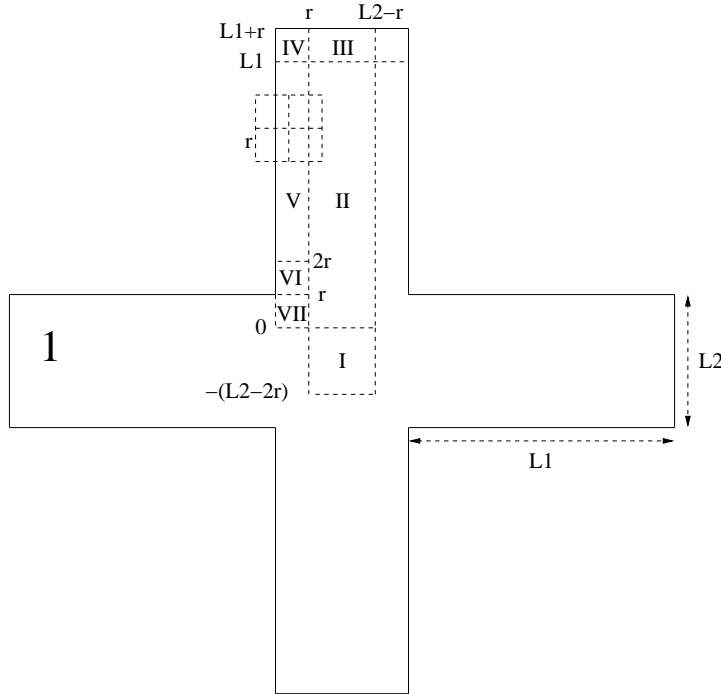


Figure 3: The cross divided to regions for the first interval.

$$\begin{aligned} A_I(x, y, r) &= 4r^2 \quad x \in [r, L2 - r], \quad y \in [-(L2 - 2r), 0] \\ A_{II}(x, y, r) &= 4r^2 \quad x \in [r, L2 - r], \quad y \in [0, L1] \\ A_{III}(x, y, r) &= (2r + L1 - y)2r \quad x \in [r, L2 - r], \quad y \in [L1, L1 + r] \end{aligned}$$

$$\begin{aligned}
A_V(x, y, r) &= (r+x)(2r) \quad x \in [0, r], \quad y \in [2r, L1] \\
A_{VI}(x, y, r) &= 4r^2 - y(r-x) \quad x \in [0, r], \quad y \in [r, 2r] \\
A_{VII}(x, y, r) &= 4r^2 - y(r-x) \quad x \in [0, r], \quad y \in [0, r]
\end{aligned}$$

The Calculation of the mean μ for the first region gives

$$\begin{aligned}
\mu_I(r) &= \frac{\int_k (A_I + 4A_{II} + 4A_{III} + 8A_{IV} + 8A_V + 8A_{VI} + 4A_{VII}) dk}{A_k} \\
&= \frac{r^2(4L2^2 - 4rL2 + 3r^2 + 16L1L2 - 8rL1)}{L2(4L1 + L2)}.
\end{aligned}$$

We make $L1 = 2L$ e $L2 = L$ to simplify the expressions. Thus we have for the previous expression

$$\mu_I(r) = \frac{r^2(36l^2 - 20Lr + 3r^2)}{9L^2}.$$

In an analogous way $\sigma^2(r)$ is given by

$$\begin{aligned}
\sigma_I^2(r) &= \frac{\int_k ([A_I - \mu_I(L1, L2, r)]^2 + \dots + [4A_{VII} - \mu_I(L1, L2, r)]^2) dk}{A_k} \\
&= -\frac{1}{9L2^2(4L1 + L2)^2} (-384L2L1^2 + 576rL1^2 - 432r^2L1 - 288L1L2^2 \\
&\quad + 496rL1L2 - 216L2r^2 - 48L2^3 + 81r^3 + 124rL2^2)r^5.
\end{aligned}$$

Simplifying the above expression we have

$$\sigma_I^2(r) = -\frac{r^5(9r^3 - 120Lr^2 + 380rL^2 - 240L^3)}{81L^4}.$$

The lacunarity expression in this interval is finally given by

$$\Lambda_I(r) = \frac{4L^2(-300Lr + 59r^2 + 324L^2)}{(36L^2 - 20Lr + 3r^2)^2}.$$

2.2.2 Interval $\frac{L2}{2} \leq r \leq L2$

$$\begin{aligned}
A_I(x, y, r) &= 2(2rL2) - L2^2 \quad x \in [L2 - r, r], y \in [-(L2 + 2r), 0] \\
A_{II}(x, y, r) &= (2r + y - L2)L2 + (L2 - y)2r \quad x \in [L2 - r, r], \quad y \in [0, L2] \\
A_{III}(x, y, r) &= L2 \times 2r \quad x \in [L2 - r, r], \quad y \in [L2, L1 + L2 - 2r] \\
A_{IV}(x, y, r) &= L2(L1 + L2 - y) \quad x \in [L2 - r, r], \\
&\quad y \in [L1 + L2 - 2r, L1 + L2 - r] \\
A_V(x, y, r) &= (L1 + L2 - y)(r + x) \quad x \in [0, L2 - r], \\
&\quad y \in [L1 + L2 - 2r, L1 + L2 - r] \\
A_{VI}(x, y, r) &= 2r(r + x) \quad x \in [0, L2 - r], \quad y \in [L2, L1 + L2 - 2r] \\
A_{VII}(x, y, r) &= 2r(r + x) + (r - x)(L2 - y) \quad x \in [0, L2 - r], y \in [L2 - r, L2] \\
A_{VIII}(x, y, r) &= 4r^2 - (2r + y - L2)(r - x) \quad x \in [0, L2 - r], \quad y \in [0, L2 - r]
\end{aligned}$$

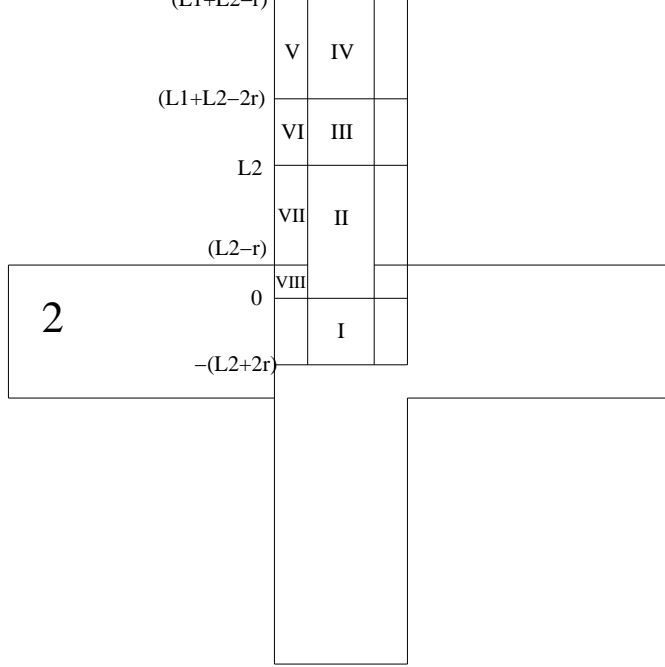


Figure 4: The cross regions to interval $\frac{L2}{2} \leq r \leq L2$.

$$\mu_{II}(r) = \frac{r^2(-20rL + 36L^2 + 3r^2)}{9L^2}$$

$$\begin{aligned} \sigma_{II}^2(r) = & \frac{1}{81L^4}(120r^7L - 12L^7r - 9r^8 + 1248r^5L^3 + 452L^5r^3 \\ & + L^8 - 36L^6r^2 - 604r^6L^2 - 1128L^4r^4) \end{aligned}$$

$$\Lambda_{II}(r) = \frac{L^2(-12L^5r - 192r^5L + 452L^3r^3 + L^6 - 36L^4r^2 + 12r^6 + 168r^4L^2)}{r^4(-20rL + 36L^2 + 3r^2)^2}$$

2.2.3 Interval $L2 \leq r \leq \frac{L1+L2}{2}$

$$\begin{aligned} A_I(x, y, r) &= 2L2(2r) - L2^2 \quad x \in [0, L2], \quad y \in [-L2, 0] \\ A_{II}(x, y, r) &= 4rL2 - L2^2 \quad x \in [0, L2], \quad y \in [0, r - L2] \\ A_{III}(x, y, r) &= L2(r + y) + (r - y)2r \quad x \in [0, L2], \quad y \in [r - L2, L1 - r] \\ A_{IV}(x, y, r) &= (L1L2) + (r - y)2r \quad x \in [0, L2], \quad y \in [L1 - r, r] \\ A_V(x, y, r) &= (L1 - (y - r))L2 \quad x \in [0, L2], \quad y \in [r, L1] \end{aligned}$$

$$\mu_{III}(r) = \frac{4L}{3}rL + \frac{1}{9}L^2 + \frac{2}{3}r^2$$

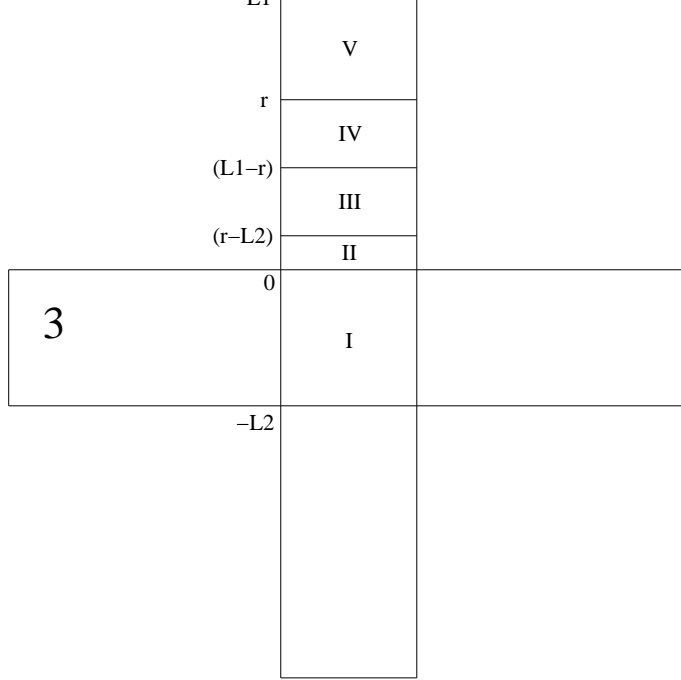


Figure 5: The cross regions for the interval $L2 \leq r \leq \frac{(L1+L2)}{2}$.

$$\sigma_{III}^2(r) = -\frac{76}{27}r^4 - \frac{124}{9}r^2L^2 + \frac{100}{9}Lr^3 + \frac{196}{27}L^3r - \frac{112}{81}L^4$$

$$\Lambda_{III}(r) = -3 \frac{64r^4 + 320r^2L^2 - 348Lr^3 - 204L^3r + 37L^4}{(12rL + L^2 + 6r^2)^2}$$

2.2.4 Interval $\frac{L1+L2}{2} \leq r \leq L1$

$$A_I(x, y, r) = 2L2(2r) - L2^2 \quad x \in [0, L2], \quad y \in [-L2, 0]$$

$$A_{II}(x, y, r) = 2rL2 + (r - y - L2)L2 + (y + r)L2 \quad x \in [0, L2], \quad y \in [0, L1 - r]$$

$$A_{III}(x, y, r) = L1L2 + 2rL2 + (r - y - L2)L2 \quad x \in [0, L2], \quad y \in [L1 - r, r - L2]$$

$$A_{IV}(x, y, r) = L1L2 + (r - y)2r \quad x \in [0, L2], \quad y \in [r - L2, r]$$

$$A_V(x, y, r) = (L1 - (y - r))L2 \quad x \in [0, L2], \quad y \in [r, L1]$$

$$\mu_{IV}(r) = \frac{4L}{3}rL + \frac{1}{9}L^2 + \frac{2}{3}r^2$$

$$\sigma_{IV}^2(r) = -\frac{4}{9}r^4 + \frac{68}{9}r^2L^2 - \frac{20}{27}Lr^3 - \frac{236}{27}L^3r + \frac{212}{81}L^4$$

$$\Lambda_{IV}(r) = 3 \frac{L(256r^2L + 28r^3 - 228rL^2 + 71L^3)}{(12rL + L^2 + 6r^2)^2}$$

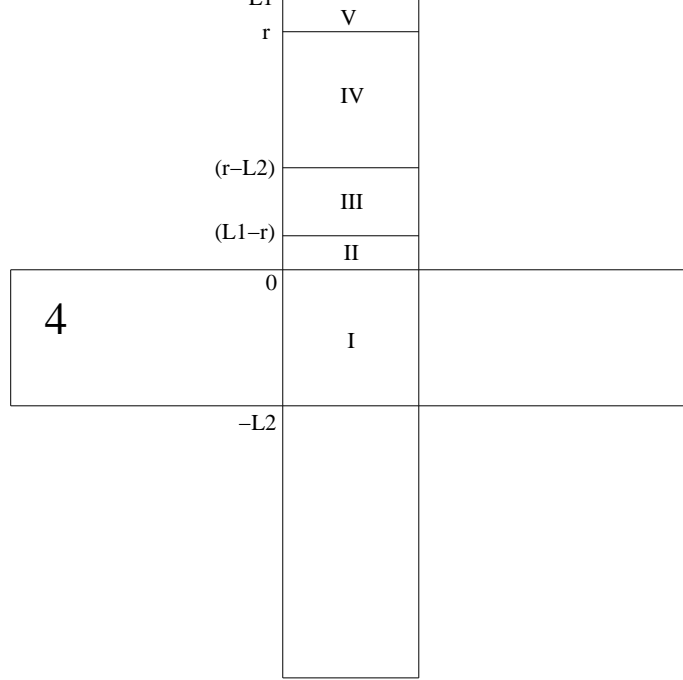


Figure 6: The cross regions for the interval $\frac{(L1+L2)}{2} \leq r \leq L1$.

2.2.5 Interval $L1 \leq r \leq L1 + \frac{L2}{2}$

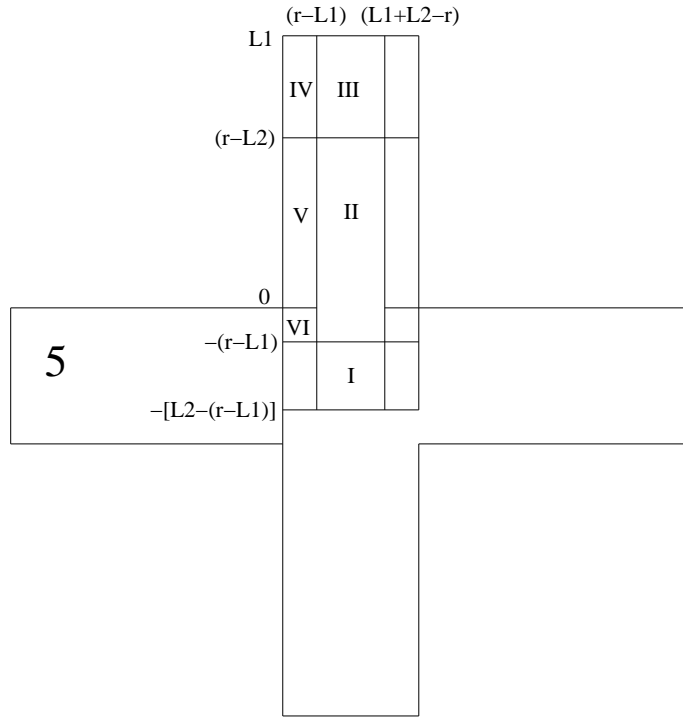


Figure 7: The cross regions for the interval $L1 \leq r \leq L1 + \frac{L2}{2}$.

$$\begin{aligned}
A_I(x, y, r) &= 2(2rL2) - L2^2 \quad x \in [r - L1, L1 + L2 - r], \\
&\quad y \in [-L1 - L2 + r, -r + L1] \\
A_{II}(x, y, r) &= L1L2 + 2rL2 + (r - y - L2)L2 \quad x \in [r - L1, L2 + L1 - r], \\
&\quad y \in [-r + L1, r - L2] \\
A_{III}(x, y, r) &= L1L2 + (r - y)2r \quad x \in [r - L1, L2 + L1 - r], \quad y \in [r - L2, L1] \\
A_{IV}(x, y, r) &= L1L2 + (r - y)(r + x + L1) \quad x \in [0, r - L1], \quad y \in [r - L2, L1] \\
A_V(x, y, r) &= L1L2 + (r + x + L1)L2 + (r - y - L2)L2 \quad x \in [0, r - L1], \\
&\quad y \in [0, r - L2] \\
A_{VI}(x, y, r) &= L1L2 + (r + x + L1)L2 + (r - y - L2)L2 \quad x \in [0, r - L1], \\
&\quad y \in [-(r - L1), 0]
\end{aligned}$$

$$\mu_V(r) = \frac{-100 L^3 r + 90 r^2 L^2 - 24 L r^3 + 2 r^4 + 49 L^4}{9 L^2}$$

$$\begin{aligned}
\sigma_V^2(r) &= -\frac{2}{81 L^4} (398 L^8 + 6704 L^6 r^2 + 5717 L^4 r^4 + 448 r^6 L^2 \\
&\quad - 2144 r^5 L^3 - 8516 L^5 r^3 - 2542 L^7 r - 48 r^7 L + 2 r^8)
\end{aligned}$$

$$\Lambda_V(r) = \frac{L^2 (1605 L^6 + 5412 L^4 r^2 + 1662 r^4 L^2 + 40 r^6 - 432 r^5 L - 3320 L^3 r^3 - 4716 L^5 r)}{(-100 L^3 r + 90 r^2 L^2 - 24 L r^3 + 2 r^4 + 49 L^4)^2}$$

2.2.6 Interval $L1 + \frac{L2}{2} \leq r \leq L1 + L2$

$$\begin{aligned}
A_I(x, y, r) &= 4L1L2 + L2^2 \quad x \in [L1 + L2 - r, r - L1], \\
&\quad y \in [-(r - L1), -(L1 + L2 - r)] \\
A_{II}(x, y, r) &= L2^2 + 3L1L2 + (r - y - L2)L2 \quad x \in [-(L2 + L1 - r), r - L1], \\
&\quad y \in [-(L1 + L2 - r), r - L2] \\
A_{III}(x, y, r) &= L1L2 + (r - y)(2L1 + L2) \quad x \in [L2 + L1 - r, r - L1], \\
&\quad y \in [r - L2, L1] \\
A_{IV}(x, y, r) &= L1L2 + (L1 + r + x)(r - y) \quad x \in [0, L2 + L1 - r], \quad y \in [r - L2, L1] \\
A_V(x, y, r) &= L1L2 + (r - y - L2)L2 + (L1 + r + x)L2 \quad x \in [0, L2 + L1 - r], \\
&\quad y \in [0, r - L2] \\
A_{VI}(x, y, r) &= L1L2 + (r - y - L2)L2 + (L1 + r + x)L2 \quad x \in [0, L2 + L1 - r], \\
&\quad y \in [-(L1 + L2 - r), 0]
\end{aligned}$$

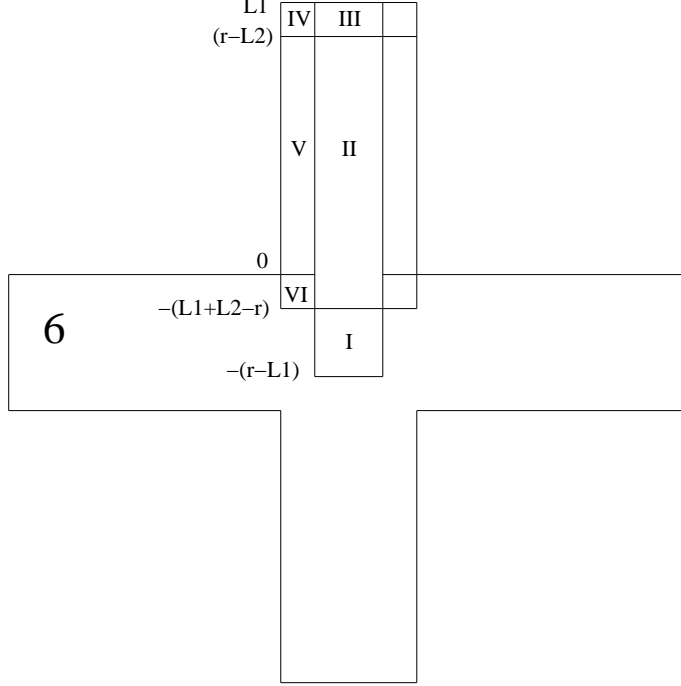


Figure 8: The cross regions for the interval $L1 + \frac{L2}{2} \leq r \leq L1 + L2$.

$$\mu_{VI}(r) = \frac{-100 L^3 r + 90 r^2 L^2 - 24 L r^3 + 2 r^4 + 49 L^4}{9 L^2}$$

$$\begin{aligned} \sigma_{VI}^2(r) = & -\frac{2}{81 L^4} (11804 L^6 r^2 + 6881 L^4 r^4 + 464 r^6 L^2 - 2360 r^5 L^3 \\ & - 11766 L^5 r^3 - 7042 L^7 r - 48 r^7 L + 2 r^8 + 2273 L^8) \end{aligned}$$

$$\Lambda_{VI}(r) = -\frac{L^2 (4788 L^4 r^2 + 666 r^4 L^2 - 8 r^6 - 3180 L^3 r^3 - 4284 L^5 r + 2145 L^6)}{(-100 L^3 r + 90 r^2 L^2 - 24 L r^3 + 2 r^4 + 49 L^4)^2}$$

2.2.7 Interval $L1 + L2 \leq r \leq 2L1 + L2$

$$A_I(x, y, r) = 4L1L2 + L2^2 \quad x \in [0, L2], \quad y \in [-L2, 0]$$

$$A_{II}(x, y, r) = 4L1L2 + L2^2 \quad x \in [0, L2], \quad y \in [0, r - L1 - L2]$$

$$A_{III}(x, y, r) = 3L1L2 + L2^2 + (r - y - L2)L2 \quad x \in [0, L2], \quad y \in [r - L1 - L2, L1]$$

$$\mu_{VII}(r) = \frac{31}{9} L^2 + \frac{20}{9} r L - \frac{2}{9} r^2$$

$$\sigma_{VII}^2(r) = -\frac{4(2L - r)(5L - r)^3}{81}$$

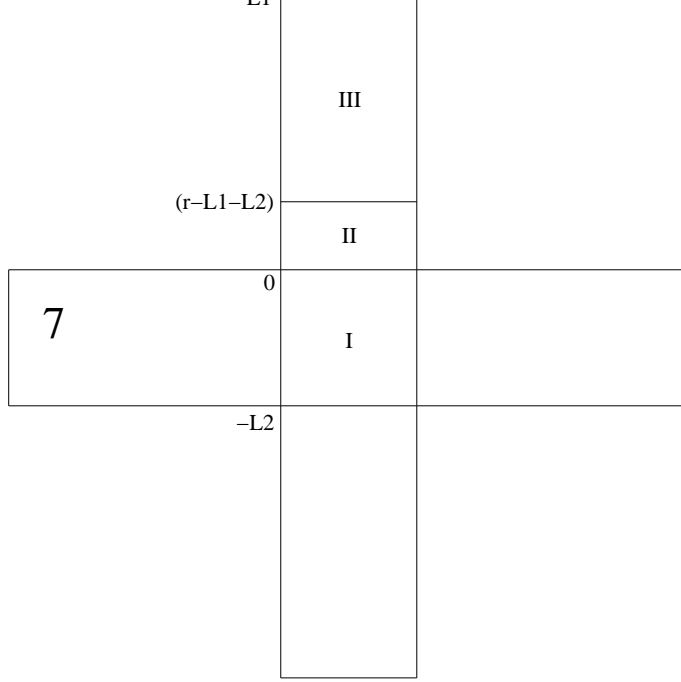


Figure 9: The cross regions for the interval $L1 + L2 \leq r \leq 2L1 + L2$.

$$\Lambda_{VII}(r) = -\frac{3L(13L^3 - 780rL^2 + 4r^3 + 48r^2L)}{(31L^2 + 20rL - 2r^2)^2}$$

Sumarizing the results for the cross, the whole expression for the lacunarity of a cross is given by the following expression

$$\Lambda(r) = \begin{cases} \Lambda_I(r) = \frac{4L2(-300Lr+59r2+324L2)}{(36L^2-20Lr+3r2)2} \\ \Lambda_{II}(r) = \frac{L^2(-12L^5r-192r^5L+452L^3r^3+L^6-36L^4r^2+12r^6+168r^4L^2)}{r^4(-20rL+36L^2+3r^2)^2} \\ \Lambda_{III}(r) = -3\frac{64r^4+320r^2L^2-348Lr^3-204L^3r+37L^4}{(12rL+L^2+6r^2)^2} \\ \Lambda_{IV}(r) = 3\frac{L(256r^2L+28r^3-228rL^2+71L^3)}{(12rL+L^2+6r^2)^2} \\ \Lambda_V(r) = \frac{L^2(1605L^6+5412L^4r^2+1662r^4L^2+40r^6-432r^5L-3320L^3r^3-4716L^5r)}{(-100L^3r+90r^2L^2-24Lr^3+2r^4+49L^4)^2} \\ \Lambda_{VI}(r) = -\frac{L^2(4788L^4r^2+666r^4L^2-8r^6-3180L^3r^3-4284L^5r+2145L^6)}{(-100L^3r+90r^2L^2-24Lr^3+2r^4+49L^4)^2} \\ \Lambda_{VII}(r) = -\frac{3L(13L^3-780rL^2+4r^3+48r^2L)}{(31L^2+20rL-2r^2)^2} \end{cases}$$

The corresponding intervals, I-VII, are shown in Tabel 2.2.7 and the resulting lacunarity curves for this piecewisely determined function is plotted in Figure 10.

Region	Interval
I	$r \in [0, \frac{L2}{2}]$
II	$r \in [\frac{L2}{2}, L2]$
III	$r \in [L2, \frac{L1+L2}{2}]$
IV	$r \in [\frac{L1+L2}{2}, L1]$
V	$r \in [L1, L1 + \frac{L2}{2}]$
VI	$r \in [L1 + \frac{L2}{2}, L1 + L2]$
VII	$r \in [L1 + L2, 2L1 + L2]$

Table 1: Regions for the analytical calculation of the self-referred lacunarity.

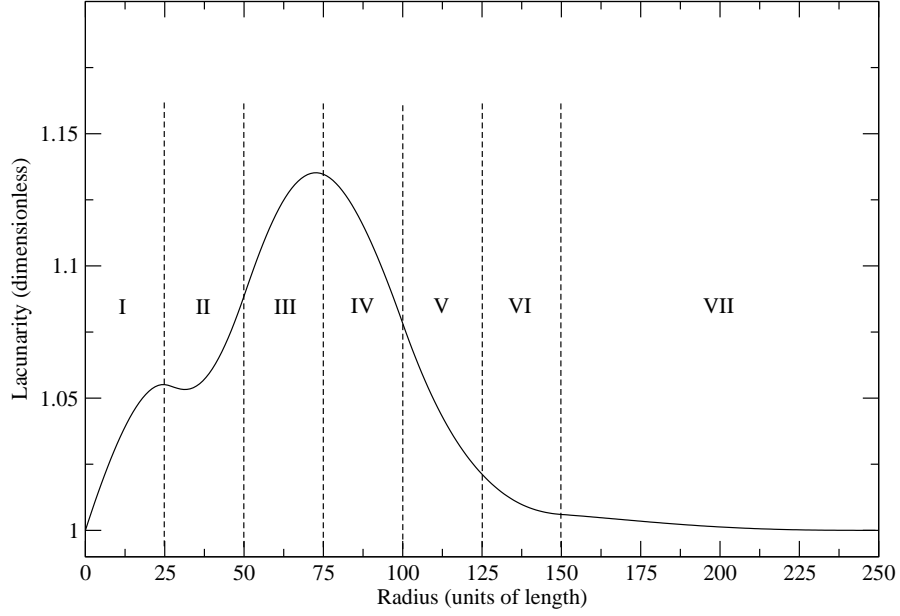


Figure 10: The analytically calculated self-referred lacunarity curve for a cross with dimensions $L1$ and $L2$ of 100 and 50 units of length respectively.